

$$f^{-1}(dx) = \int_X e^{i\theta(x)} \mu(dx)$$

$$= \mathcal{F} \{ \exp \{ i \int \theta(x) dx \} \}$$

$$= \mathcal{F} N_{(W, \sigma^2)}$$

$$p(dx) = \mathcal{F} p^*$$

$$G_{\text{mes}} = \exp \left\{ i \int \theta(x) dx - \frac{1}{2} \int p(x) dx \right\}$$

$$p(x) = \int (p, x) p(dx), \quad p(x) = \int (x, p) p(dx)$$

$$\sqrt{\ln 2}$$

